

Derivatives High/Low Report

High/Low for 07/02/2008

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/02/2008	\$ / R 2008/03/17			Currency Future	7.7450	7.8726	1.648	7.8800	0.0000	79,625
07/02/2008	\$ / R 2008/06/13			Currency Future	7.9108	8.0421	1.660	8.0700	0.0000	30,843
07/02/2008	\$ / R 2008/09/15			Currency Future	8.0831	8.2189	1.680	8.2600	0.0000	10,133
07/02/2008	£ / R 2008/03/17			Currency Future	15.1337	15.2667	0.879	0.0000	0.0000	1,197
07/02/2008	£ / R 2008/06/13			Currency Future	15.3614	15.4972	0.884	15.3100	0.0000	1,390
07/02/2008	£ / R 2008/09/15			Currency Future	15.5983	15.7390	0.902	15.7500	0.0000	484
07/02/2008	€ / R 2008/03/17			Currency Future	11.3192	11.4198	0.889	0.0000	0.0000	3,752
07/02/2008	€ / R 2008/06/13			Currency Future	11.5221	11.6274	0.914	0.0000	0.0000	3,881
07/02/2008	€ / R 2008/09/15			Currency Future	11.7309	11.8440	0.964	11.9300	0.0000	9,570
07/02/2008	ALBI 2008/02/07			Index Future	255.7620	256.6800	0.359	256.6400	0.0000	0
07/02/2008	ALBI 2008/02/07	254.00	Put	Index Future	9.0000	0.0000	(100.000)	0	0	0
07/02/2008	ALBI 2008/02/07	254.00	Call	Index Future	17,629.0000	26,800.0000	52.022	0	0	0
07/02/2008	ALBI 2008/05/02			Index Future	262.3080	261.9570	(0.134)	263.1500	0.0000	594
07/02/2008	ALBI 2008/05/02	265.00	Call	Index Future	14,294.0000	12,998.0000	(9.067)	0	0	0
07/02/2008	ALBI 2008/05/02	265.00	Put	Index Future	41,214.0000	43,428.0000	5.372	0	0	0

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07/02/2008	ALBI	2008/08/07			Index Future	270.2070	269.8600	(0.128)	0.0000	0.0000	0
07/02/2008	ALBI	2008/08/07	265.00	Call	Index Future	69,398.0000	66,849.0000	(3.673)	0	0	0
07/02/2008	ALBI	2008/08/07	265.00	Put	Index Future	17,328.0000	18,249.0000	5.315	0	0	0
07/02/2008	ALBI	2008/11/06			Index Future	277.6880	277.3320	(0.128)	0.0000	0.0000	0
07/02/2008	ALBI	2008/11/06	265.00	Call	Index Future	135,274.0000	132,158.0000	(2.303)	0	0	0
07/02/2008	ALBI	2008/11/06	265.00	Put	Index Future	8,394.0000	8,838.0000	5.289	0	0	0
07/02/2008	CRD1	2008/02/07			Index Future	111.0460	110.0750	(0.874)	0.0000	0.0000	0
07/02/2008	CRD1	2008/05/02			Index Future	113.7870	112.8180	(0.852)	0.0000	0.0000	0
07/02/2008	CRD1	2008/08/07			Index Future	119.1450	118.9860	(0.133)	0.0000	0.0000	0
07/02/2008	CRD1	2008/11/06			Index Future	120.4730	119.4190	(0.875)	0.0000	0.0000	8
07/02/2008	GOVI	2008/02/07			jGovi	257.7230	258.5430	0.318	258.5000	0.0000	0
07/02/2008	GOVI	2008/02/07	265.00	Call	jGovi	0.0000	0.0000	-	0	0	0
07/02/2008	GOVI	2008/02/07	265.00	Put	jGovi	72,770.0000	64,570.0000	(11.268)	0	0	0
07/02/2008	GOVI	2008/05/02			jGovi	264.0850	263.7370	(0.132)	265.0000	0.0000	9
07/02/2008	GOVI	2008/05/02	264.00	Put	jGovi	25,142.0000	26,736.0000	6.340	0	0	0
07/02/2008	GOVI	2008/05/02	264.00	Call	jGovi	25,992.0000	24,106.0000	(7.256)	0	0	0
07/02/2008	GOVI	2008/08/07			jGovi	272.0540	271.6320	(0.155)	0.0000	0.0000	0
07/02/2008	GOVI	2008/08/07	274.00	Call	jGovi	29,609.0000	27,740.0000	(6.312)	0	0	0
07/02/2008	GOVI	2008/08/07	274.00	Put	jGovi	49,069.0000	51,420.0000	4.791	0	0	0
07/02/2008	GOVI	2008/11/06			jGovi	279.6030	279.1700	(0.155)	0.0000	0.0000	60
07/02/2008	GOVI	2008/11/06	274.00	Call	jGovi	80,978.0000	77,949.0000	(3.741)	0	0	0
07/02/2008	GOVI	2008/11/06	274.00	Put	jGovi	24,948.0000	26,249.0000	5.215	0	0	0
07/02/2008	ILBI	2008/02/07			Index Future	299.5140	300.1040	0.197	0.0000	0.0000	0

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07/02/2008	ILBI	2008/05/02			Index Future	307.2040	307.8060	0.196	0.0000	0.0000	0
07/02/2008	J153	2010/08/31			jSwap	10.5330	10.5900	0.541	0.0000	0.0000	0
07/02/2008	J157	2015/09/15			jSwap	9.8400	9.9010	0.620	0.0000	0.0000	0
07/02/2008	J186	2026/12/21			jSwap	9.1530	9.1960	0.470	0.0000	0.0000	0
07/02/2008	J201	2014/12/22			jSwap	9.8640	9.9310	0.679	0.0000	0.0000	0
07/02/2008	J203	2017/09/15			jSwap	9.7420	9.7900	0.493	0.0000	0.0000	0
07/02/2008	J204	2018/12/21			jSwap	9.6410	9.7020	0.633	0.0000	0.0000	0
07/02/2008	J207	2020/01/15			jSwap	9.5330	9.6280	0.997	0.0000	0.0000	0
07/02/2008	JBAR	2005/12/21			jBar	11.1420	11.1420	-	0.0000	0.0000	0
07/02/2008	JFRA	2008/02/07			jFra	11.1530	11.1460	(0.063)	0.0000	0.0000	0
07/02/2008	JFRA	2008/02/07	7.50	Put	Option on jFra	0.0000	0.0000	-	0	0	0
07/02/2008	JFRA	2008/02/07	7.50	Call	Option on jFra	8,862.0000	8,845.0000	(0.192)	0	0	0
07/02/2008	JFRA	2008/05/02			jFra	11.2300	11.2900	0.534	0.0000	0.0000	0
07/02/2008	JFRA	2008/05/02	10.25	Call	Option on jFra	10,983.0000	11,034.0000	0.464	0	0	0
07/02/2008	JFRA	2008/05/02	10.25	Put	Option on jFra	8,461.0000	8,314.0000	(1.737)	0	0	0
07/02/2008	JFRA	2008/08/07			jFra	11.1060	11.1880	0.738	0.0000	0.0000	0
07/02/2008	JFRA	2008/08/07	10.25	Call	Option on jFra	15,171.0000	15,235.0000	0.422	0	0	0
07/02/2008	JFRA	2008/08/07	10.25	Put	Option on jFra	13,095.0000	12,960.0000	(1.031)	0	0	0
07/02/2008	JFRA	2008/11/06			jFra	10.8390	10.9470	0.996	0.0000	0.0000	0
07/02/2008	JFRA	2008/11/06	10.25	Call	Option on jFra	17,993.0000	18,094.0000	0.561	0	0	0
07/02/2008	JFRA	2008/11/06	10.25	Put	Option on jFra	16,563.0000	16,403.0000	(0.966)	0	0	0
07/02/2008	JFRA	2009/02/05			jFra	10.5140	10.6260	1.065	0.0000	0.0000	0

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07/02/2008	JFRA	2009/02/05	10.00	Put	Option on jFra	19,315.0000	19,152.0000	(0.844)	0	0	0
07/02/2008	JFRA	2009/02/05	10.00	Call	Option on jFra	20,563.0000	20,672.0000	0.530	0	0	0
07/02/2008	JFRA	2009/05/07			jFra	10.2020	10.3010	0.970	0.0000	0.0000	0
07/02/2008	JFRA	2009/08/06			jFra	9.9310	9.9950	0.644	0.0000	0.0000	0
07/02/2008	JFRA	2009/08/06	10.00	Call	Option on jFra	24,333.0000	24,387.0000	0.222	0	0	0
07/02/2008	JFRA	2009/08/06	10.00	Put	Option on jFra	24,501.0000	24,399.0000	(0.416)	0	0	0
07/02/2008	JFRA	2009/11/05			jFra	9.6330	9.7540	1.256	0.0000	0.0000	0
07/02/2008	JN02	2008/02/07			jNote	10.6060	10.6870	0.764	0.0000	0.0000	0
07/02/2008	JN02	2008/02/07	9.00	Call	Option on jNote	28,447.0000	29,866.0000	4.988	0	0	0
07/02/2008	JN02	2008/02/07	9.00	Put	Option on jNote	0.0000	0.0000	-	0	0	0
07/02/2008	JN02	2008/05/02			jNote	10.4140	10.4970	0.797	0.0000	0.0000	0
07/02/2008	JN02	2008/05/02	10.00	Call	Option on jNote	14,780.0000	15,817.0000	7.016	0	0	0
07/02/2008	JN02	2008/05/02	10.00	Put	Option on jNote	5,811.0000	5,182.0000	(10.824)	0	0	0
07/02/2008	JN02	2008/08/07			jNote	10.1640	10.2430	0.777	0.0000	0.0000	0
07/02/2008	JN05	2008/02/07			jNote	9.8720	9.9330	0.618	0.0000	0.0000	0
07/02/2008	JN05	2008/02/07	9.00	Call	Option on jNote	33,860.0000	36,190.0000	6.881	0	0	0
07/02/2008	JN05	2008/02/07	9.00	Put	Option on jNote	0.0000	0.0000	-	0	0	0
07/02/2008	JN05	2008/05/02			jNote	9.7730	9.8330	0.614	0.0000	0.0000	0
07/02/2008	JN05	2008/05/02	9.50	Call	Option on jNote	16,860.0000	18,671.0000	10.741	0	0	0
07/02/2008	JN05	2008/05/02	9.50	Put	Option on jNote	4,759.0000	3,942.0000	(17.167)	0	0	0
07/02/2008	JN05	2008/08/07			jNote	9.6480	9.7090	0.632	0.0000	0.0000	0
07/02/2008	JN10	2008/02/07			jNote	9.5450	9.6050	0.629	0.0000	0.0000	0
07/02/2008	JN10	2008/02/07	9.00	Call	Option on jNote	34,512.0000	38,194.0000	10.669	0	0	0
07/02/2008	JN10	2008/02/07	9.00	Put	Option on jNote	0.0000	0.0000	-	0	0	0

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07/02/2008	JN10	2008/05/02			jNote	9.4720	9.5280	0.591	0.0000	0.0000	0
07/02/2008	JN10	2008/05/02	9.00	Put	Option on jNote	1,053.0000	714.0000	(32.194)	0	0	0
07/02/2008	JN10	2008/05/02	9.00	Call	Option on jNote	32,470.0000	35,972.0000	10.785	0	0	0
07/02/2008	JN10	2008/08/07			jNote	9.3840	9.4420	0.618	0.0000	0.0000	0
07/02/2008	JROD	2008/02/29			jRod	10.6880	10.6840	(0.037)	0.0000	0.0000	0
07/02/2008	JROD	2008/03/31			jRod	10.8720	10.8650	(0.064)	0.0000	0.0000	0
07/02/2008	JROD	2008/04/30			jRod	11.0910	11.0820	(0.081)	0.0000	0.0000	0
07/02/2008	JROD	2008/05/30			jRod	10.9930	10.9890	(0.036)	0.0000	0.0000	0
07/02/2008	JROD	2008/06/30			jRod	11.1470	11.1430	(0.036)	0.0000	0.0000	0
07/02/2008	JROD	2008/07/31			jRod	11.2790	11.2750	(0.035)	0.0000	0.0000	0
07/02/2008	OTH1	2008/02/07			Index Future	246.2600	247.7570	0.608	0.0000	0.0000	0
07/02/2008	OTH1	2008/05/02			Index Future	252.3390	252.3390	-	0.0000	0.0000	0
07/02/2008	OTH1	2008/08/07			Index Future	260.1040	260.1170	0.005	0.0000	0.0000	0
07/02/2008	OTH1	2008/11/06			Index Future	267.1660	267.1050	(0.023)	0.0000	0.0000	12
07/02/2008	R153	2008/02/07			Bond Future	9.4100	9.3800	(0.319)	0.0000	0.0000	0
07/02/2008	R153	2008/02/07	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
07/02/2008	R153	2008/02/07	8.25	Put	Option on Bond Future	2,747.0000	2,677.0000	(2.548)	0	0	0
07/02/2008	R153	2008/02/07	7.75	Put	Option on Bond Future	3,959.0000	3,889.0000	(1.768)	0	0	0
07/02/2008	R153	2008/02/07	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
07/02/2008	R153	2008/02/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
07/02/2008	R153	2008/02/07	8.00	Put	Option on Bond Future	3,351.0000	3,281.0000	(2.089)	0	0	0
07/02/2008	R153	2008/05/02			Bond Future	9.2730	9.3130	0.431	9.2400	0.0000	8,078

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07/02/2008	R153	2008/05/02	9.00	Put	Option on Bond Future	905.0000	960.0000	6.077	0	0	0
07/02/2008	R153	2008/05/02	9.00	Call	Option on Bond Future	318.0000	287.0000	(9.748)	0	0	0
07/02/2008	R153	2008/08/07			Bond Future	9.0680	9.1080	0.441	0.0000	0.0000	1,290
07/02/2008	R153	2008/08/07	8.50	Put	Option on Bond Future	1,393.0000	1,447.0000	3.877	0	0	0
07/02/2008	R153	2008/08/07	8.50	Call	Option on Bond Future	294.0000	272.0000	(7.483)	0	0	0
07/02/2008	R153	2008/11/06			Bond Future	8.9180	8.9580	0.449	0.0000	0.0000	0
07/02/2008	R153	2008/11/06	9.25	Put	Option on Bond Future	1,614.0000	1,641.0000	1.673	0	0	0
07/02/2008	R153	2008/11/06	9.25	Call	Option on Bond Future	2,178.0000	2,137.0000	(1.882)	0	0	0
07/02/2008	R157	2008/02/07			Bond Future	8.8300	8.7650	(0.736)	8.7700	0.0000	0
07/02/2008	R157	2008/02/07	8.25	Put	Option on Bond Future	3,746.0000	3,333.0000	(11.025)	0	0	0
07/02/2008	R157	2008/02/07	8.50	Put	Option on Bond Future	2,113.0000	1,701.0000	(19.498)	0	0	0
07/02/2008	R157	2008/02/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
07/02/2008	R157	2008/02/07	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
07/02/2008	R157	2008/02/07	7.75	Put	Option on Bond Future	7,095.0000	6,683.0000	(5.807)	0	0	0
07/02/2008	R157	2008/02/07	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
07/02/2008	R157	2008/02/07	7.25	Put	Option on Bond Future	10,560.0000	10,147.0000	(3.911)	0	0	0
07/02/2008	R157	2008/02/07	7.50	Put	Option on Bond Future	8,813.0000	8,400.0000	(4.686)	0	0	0
07/02/2008	R157	2008/02/07	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
07/02/2008	R157	2008/02/07	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
07/02/2008	R157	2008/05/02			Bond Future	8.7570	8.7870	0.343	8.7500	0.0000	9,935
07/02/2008	R157	2008/05/02	8.75	Call	Option on Bond Future	1,617.0000	1,516.0000	(6.246)	0	0	0
07/02/2008	R157	2008/05/02	8.75	Put	Option on Bond Future	1,661.0000	1,745.0000	5.057	0	0	0
07/02/2008	R157	2008/05/02	8.50	Put	Option on Bond Future	2,542.0000	2,655.0000	4.445	0	0	2,000
07/02/2008	R157	2008/05/02	8.50	Call	Option on Bond Future	934.0000	861.0000	(7.816)	0	0	0
07/02/2008	R157	2008/08/07			Bond Future	8.6710	8.7010	0.346	0.0000	0.0000	2,500
07/02/2008	R157	2008/08/07	8.00	Call	Option on Bond Future	787.0000	739.0000	(6.099)	0	0	0
07/02/2008	R157	2008/08/07	8.00	Put	Option on Bond Future	4,935.0000	5,069.0000	2.715	0	0	0
07/02/2008	R157	2008/11/06			Bond Future	8.6080	8.6380	0.349	0.0000	0.0000	0
07/02/2008	R157	2008/11/06	8.75	Call	Option on Bond Future	2,629.0000	2,526.0000	(3.918)	0	0	0
07/02/2008	R157	2008/11/06	8.75	Put	Option on Bond Future	1,796.0000	1,869.0000	4.065	0	0	0

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07/02/2008	R186	2008/02/07			Bond Future	8.6300	8.5250	(1.217)	0.0000	0.0000	0
07/02/2008	R186	2008/02/07	7.25	Put	Option on Bond Future	15,863.0000	14,759.0000	(6.960)	0	0	0
07/02/2008	R186	2008/02/07	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
07/02/2008	R186	2008/02/07	7.75	Put	Option on Bond Future	9,762.0000	8,658.0000	(11.309)	0	0	0
07/02/2008	R186	2008/02/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
07/02/2008	R186	2008/02/07	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
07/02/2008	R186	2008/02/07	7.50	Put	Option on Bond Future	12,759.0000	11,655.0000	(8.653)	0	0	0
07/02/2008	R186	2008/05/02			Bond Future	8.5720	8.5720	-	0.0000	0.0000	0
07/02/2008	R186	2008/05/02	8.00	Put	Option on Bond Future	6,860.0000	6,850.0000	(0.146)	0	0	0
07/02/2008	R186	2008/05/02	8.00	Call	Option on Bond Future	640.0000	630.0000	(1.563)	0	0	0
07/02/2008	R186	2008/08/07			Bond Future	8.5050	8.5050	-	0.0000	0.0000	220
07/02/2008	R186	2008/08/07	7.75	Put	Option on Bond Future	9,472.0000	9,464.0000	(0.084)	0	0	0
07/02/2008	R186	2008/08/07	7.75	Call	Option on Bond Future	1,145.0000	1,138.0000	(0.611)	0	0	0
07/02/2008	R186	2008/11/06			Bond Future	8.4490	8.4490	-	0.0000	0.0000	0
07/02/2008	R186	2008/11/06	8.50	Call	Option on Bond Future	2,397.0000	2,393.0000	(0.167)	0	0	0
07/02/2008	R186	2008/11/06	8.50	Put	Option on Bond Future	1,864.0000	1,860.0000	(0.215)	0	0	0
07/02/2008	R196	2008/02/07			Bond Future	10.2530	10.3820	1.258	0.0000	0.0000	0
07/02/2008	R196	2008/02/07	8.75	Put	Option on Bond Future	1,468.0000	1,593.0000	8.515	0	0	0
07/02/2008	R196	2008/02/07	8.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
07/02/2008	R196	2008/02/07	8.50	Put	Option on Bond Future	1,716.0000	1,840.0000	7.226	0	0	0
07/02/2008	R196	2008/02/07	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
07/02/2008	R196	2008/02/07	8.25	Put	Option on Bond Future	1,964.0000	2,088.0000	6.314	0	0	0
07/02/2008	R196	2008/02/07	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
07/02/2008	R196	2008/05/02			Bond Future	9.9070	10.0730	1.676	0.0000	0.0000	0
07/02/2008	R196	2008/05/02	9.00	Call	Option on Bond Future	31.0000	19.0000	(38.710)	0	0	0
07/02/2008	R196	2008/05/02	9.00	Put	Option on Bond Future	731.0000	846.0000	15.732	0	0	0
07/02/2008	R196	2008/08/07			Bond Future	9.4720	9.6870	2.270	0.0000	0.0000	0
07/02/2008	R196	2008/08/07	8.75	Put	Option on Bond Future	1,681.0000	1,738.0000	3.391	0	0	0
07/02/2008	R196	2008/08/07	8.75	Call	Option on Bond Future	1,299.0000	1,243.0000	(4.311)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/02/2008	R196	2008/11/06			Bond Future	9.2910	9.4410	1.614	0.0000	0.0000	0
07/02/2008	R196	2008/11/06	8.75	Call	Option on Bond Future	1,688.0000	1,663.0000	(1.481)	0	0	0
07/02/2008	R196	2008/11/06	8.75	Put	Option on Bond Future	1,849.0000	1,868.0000	1.028	0	0	0
07/02/2008	R201	2008/02/07			Bond Future	8.8400	8.7750	(0.735)	0.0000	0.0000	0
07/02/2008	R201	2008/02/07	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
07/02/2008	R201	2008/02/07	7.50	Put	Option on Bond Future	7,064.0000	6,735.0000	(4.657)	0	0	0
07/02/2008	R201	2008/02/07	7.25	Put	Option on Bond Future	8,451.0000	8,122.0000	(3.893)	0	0	0
07/02/2008	R201	2008/02/07	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
07/02/2008	R201	2008/02/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
07/02/2008	R201	2008/02/07	7.75	Put	Option on Bond Future	5,699.0000	5,370.0000	(5.773)	0	0	0
07/02/2008	R201	2008/05/02			Bond Future	8.7420	8.7720	0.343	0.0000	0.0000	0
07/02/2008	R201	2008/05/02	8.50	Put	Option on Bond Future	1,960.0000	2,050.0000	4.592	0	0	0
07/02/2008	R201	2008/05/02	8.50	Call	Option on Bond Future	753.0000	694.0000	(7.835)	0	0	0
07/02/2008	R201	2008/08/07			Bond Future	8.6240	8.6540	0.348	0.0000	0.0000	0
07/02/2008	R201	2008/08/07	8.00	Put	Option on Bond Future	3,735.0000	3,840.0000	2.811	0	0	0
07/02/2008	R201	2008/08/07	8.00	Call	Option on Bond Future	659.0000	619.0000	(6.070)	0	0	0
07/02/2008	R201	2008/11/06			Bond Future	8.5180	8.5480	0.352	0.0000	0.0000	0
07/02/2008	R201	2008/11/06	8.75	Put	Option on Bond Future	1,305.0000	1,358.0000	4.061	0	0	0
07/02/2008	R201	2008/11/06	8.75	Call	Option on Bond Future	2,392.0000	2,305.0000	(3.637)	0	0	0
07/02/2008	R203	2008/02/07			Bond Future	8.7300	8.6650	(0.745)	0.0000	0.0000	0
07/02/2008	R203	2008/02/07	7.50	Put	Option on Bond Future	8,140.0000	7,731.0000	(5.025)	0	0	0
07/02/2008	R203	2008/02/07	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
07/02/2008	R203	2008/05/02			Bond Future	8.6500	8.6800	0.347	0.0000	0.0000	0
07/02/2008	R203	2008/05/02	8.25	Call	Option on Bond Future	409.0000	364.0000	(11.002)	0	0	0
07/02/2008	R203	2008/05/02	8.25	Put	Option on Bond Future	2,941.0000	3,082.0000	4.794	0	0	0
07/02/2008	R203	2008/08/07			Bond Future	8.5530	8.5830	0.351	0.0000	0.0000	0
07/02/2008	R203	2008/08/07	7.75	Call	Option on Bond Future	139.0000	122.0000	(12.230)	0	0	0
07/02/2008	R203	2008/08/07	7.75	Put	Option on Bond Future	5,248.0000	5,416.0000	3.201	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/02/2008	R203	2008/11/06			Bond Future	8.4730	8.5030	0.354	0.0000	0.0000	0
07/02/2008	R203	2008/11/06	8.50	Call	Option on Bond Future	1,808.0000	1,711.0000	(5.365)	0	0	0
07/02/2008	R203	2008/11/06	8.50	Put	Option on Bond Future	1,644.0000	1,730.0000	5.231	0	0	0
07/02/2008	R204	2008/02/07			Bond Future	8.7300	8.6600	(0.802)	0.0000	0.0000	0
07/02/2008	R204	2008/02/07	7.50	Put	Option on Bond Future	8,726.0000	8,256.0000	(5.386)	0	0	0
07/02/2008	R204	2008/02/07	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
07/02/2008	R204	2008/05/02			Bond Future	8.6600	8.6900	0.346	0.0000	0.0000	3,265
07/02/2008	R204	2008/05/02	8.25	Call	Option on Bond Future	424.0000	377.0000	(11.085)	0	0	0
07/02/2008	R204	2008/05/02	8.25	Put	Option on Bond Future	3,203.0000	3,355.0000	4.746	0	0	0
07/02/2008	R204	2008/08/07			Bond Future	8.5780	8.6080	0.350	0.0000	0.0000	0
07/02/2008	R204	2008/08/07	7.75	Call	Option on Bond Future	82.0000	70.0000	(14.634)	0	0	0
07/02/2008	R204	2008/08/07	7.75	Put	Option on Bond Future	5,757.0000	5,943.0000	3.231	0	0	0
07/02/2008	R204	2008/11/06			Bond Future	8.5080	8.5380	0.353	0.0000	0.0000	0
07/02/2008	R204	2008/11/06	8.50	Put	Option on Bond Future	1,750.0000	1,846.0000	5.486	0	0	0
07/02/2008	R204	2008/11/06	8.50	Call	Option on Bond Future	1,698.0000	1,597.0000	(5.948)	0	0	0
07/02/2008	R206	2008/02/07			Bond Future	8.8900	8.8250	(0.731)	0.0000	0.0000	0
07/02/2008	R206	2008/02/07	7.75	Put	Option on Bond Future	5,127.0000	4,843.0000	(5.539)	0	0	0
07/02/2008	R206	2008/02/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
07/02/2008	R206	2008/05/02			Bond Future	8.7880	8.8080	0.228	0.0000	0.0000	0
07/02/2008	R206	2008/05/02	8.25	Put	Option on Bond Future	2,513.0000	2,581.0000	2.706	0	0	0
07/02/2008	R206	2008/05/02	8.25	Call	Option on Bond Future	192.0000	176.0000	(8.333)	0	0	0
07/02/2008	R206	2008/08/07			Bond Future	8.6610	8.6810	0.231	0.0000	0.0000	0
07/02/2008	R206	2008/08/07	8.00	Call	Option on Bond Future	407.0000	387.0000	(4.914)	0	0	0
07/02/2008	R206	2008/08/07	8.00	Put	Option on Bond Future	3,183.0000	3,246.0000	1.979	0	0	0
07/02/2008	R206	2008/11/06			Bond Future	8.5440	8.5640	0.234	0.0000	0.0000	610
07/02/2008	R206	2008/11/06	8.00	Call	Option on Bond Future	831.0000	804.0000	(3.249)	0	0	0
07/02/2008	R206	2008/11/06	8.00	Put	Option on Bond Future	3,042.0000	3,094.0000	1.709	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/02/2008	R207	2008/02/07			Bond Future	8.7200	8.6500	(0.803)	0.0000	0.0000	0
07/02/2008	R207	2008/02/07	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
07/02/2008	R207	2008/02/07	7.50	Put	Option on Bond Future	8,818.0000	8,342.0000	(5.398)	0	0	0
07/02/2008	R207	2008/05/02			Bond Future	8.6570	8.6870	0.347	0.0000	0.0000	0
07/02/2008	R207	2008/05/02	8.25	Put	Option on Bond Future	3,246.0000	3,400.0000	4.744	0	0	0
07/02/2008	R207	2008/05/02	8.25	Call	Option on Bond Future	438.0000	389.0000	(11.187)	0	0	0
07/02/2008	R207	2008/08/07			Bond Future	8.5820	8.6120	0.350	0.0000	0.0000	0
07/02/2008	R207	2008/08/07	8.00	Put	Option on Bond Future	4,205.0000	4,384.0000	4.257	0	0	0
07/02/2008	R207	2008/08/07	8.00	Call	Option on Bond Future	176.0000	152.0000	(13.636)	0	0	0
07/02/2008	R207	2008/11/06			Bond Future	8.5160	8.5460	0.352	0.0000	0.0000	0
07/02/2008	R207	2008/11/06	8.50	Call	Option on Bond Future	1,561.0000	1,460.0000	(6.470)	0	0	0
07/02/2008	R207	2008/11/06	8.50	Put	Option on Bond Future	1,668.0000	1,767.0000	5.935	0	0	0
07/02/2008	R209	2008/02/07			Bond Future	8.4200	8.2950	(1.485)	0.0000	0.0000	0
07/02/2008	R209	2008/02/07	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
07/02/2008	R209	2008/02/07	7.00	Put	Option on Bond Future	14,074.0000	12,982.0000	(7.759)	0	0	0
07/02/2008	R209	2008/05/02			Bond Future	8.3690	8.3590	(0.119)	8.3700	0.0000	6,430
07/02/2008	R209	2008/05/02	7.75	Call	Option on Bond Future	324.0000	330.0000	1.852	0	0	0
07/02/2008	R209	2008/05/02	7.75	Put	Option on Bond Future	6,039.0000	5,958.0000	(1.341)	0	0	0
07/02/2008	R209	2008/08/07			Bond Future	8.3100	8.3000	(0.120)	0.0000	0.0000	0
07/02/2008	R209	2008/08/07	7.75	Call	Option on Bond Future	45.0000	48.0000	6.667	0	0	0
07/02/2008	R209	2008/08/07	7.75	Put	Option on Bond Future	5,234.0000	5,149.0000	(1.624)	0	0	0
07/02/2008	R209	2008/11/06			Bond Future	8.2610	8.2510	(0.121)	0.0000	0.0000	260
07/02/2008	R209	2008/11/06	7.75	Put	Option on Bond Future	4,894.0000	4,813.0000	(1.655)	0	0	0
07/02/2008	R209	2008/11/06	7.75	Call	Option on Bond Future	145.0000	152.0000	4.828	0	0	0
07/02/2008	TRT1	2008/02/07			Index Future	254.4460	254.0460	(0.157)	0.0000	0.0000	0
07/02/2008	TRT1	2008/05/02			Index Future	260.7270	260.3770	(0.134)	0.0000	0.0000	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/02/2008	TRT1 2008/08/07			Index Future	268.8660	268.4710	(0.147)	0.0000	0.0000	0
07/02/2008	TRT1 2008/11/06			Index Future	276.0470	275.6130	(0.157)	0.0000	0.0000	400
Grand Total:										176,546